

5.0 credits	30.0 h	1q
-------------	--------	----

Teacher(s) :	
Language :	Anglais
Place of the course	Louvain-la-Neuve
Prerequisites :	-- Econometrics, Finance and Fundamental mathematical and statistical concepts. Concepts covered in courses such as the ones listed below should be known. -- Econométrie [LECGE1316] -- Mathématiques en économie et gestion I [LECGE1112] -- Mathématiques en économie et gestion II [LECGE1230] -- Statistique en économie et gestion I [LECGE1114] -- Statistique en économie et gestion II [LECGE1224] -- Finance [LECGE1332]
Main themes :	The course will cover the following topics: Portfolio theory CAPM APT Market efficiency Capital structure, dividends Derivative products and Option pricing in discrete time Real options analysis
Aims :	On successful completion of this program, each student will acquire the following skills: A scientific and systematic approach: Analyze and resolve problems in multidisciplinary and complex management situations using a scientific and systematic approach Communication and interpersonal skills: Communicate, converse effectively and convincingly with the stakeholders <i>The contribution of this Teaching Unit to the development and command of the skills and learning outcomes of the programme(s) can be accessed at the end of this sheet, in the section entitled "Programmes/courses offering this Teaching Unit".</i>
Evaluation methods :	You will be evaluated based on two components according to the following weights. The instructor reserves the right to modify the weightings to adjust for more or less material covered during the semester. Mid-terms and final exams are based on multiple choice questions. The exam-related multiple choices are with penalization for wrong answers. The midterm-related multiple choices are not with penalization for wrong answers. Two cases are possible Case A) Midterm(s) exam(s) : 25% -- Group assignment : 25% -- Final exam : 50% The assignment is due for the end of October/mid-November The tests will take place at the half and at the end of the course Case A) is valid only for the January session Case B) -- Final exam : 100% Case B applies (i) in all the sessions after January or (ii) if no participation on the midterm(s) exam(s) and group assignment or (ii) if average between the midterm(s) exam(s) and group assignment below 10/20
Teaching methods :	-- In-class lectures. -- Online forums. -- Teamwork assignments

<p>Content :</p>	<p>Introduction and Recap fundamentals Bloomberg sessions Portfolio theory, CAPM, APT Market efficiency Capital structure, dividends Derivatives products and option pricing in discrete time Real options analysis</p>
<p>Bibliography :</p>	<p>Slides based on the two main reference books of the course READINGS : -- Finance : A Quantitative Introduction by Nico Van der Wijst (Cambridge University press, 2013). Chapters selected for this course: 1,2,3,4,5,7,9 -- Investments 10E (Global Edition) by Bodie, Kane and Markus (McGraw Hill, 2014) chapters selected for this course: 5,6,7,8,9,10,11,13,20,21</p>
<p>Faculty or entity in charge:</p>	<p>LSM</p>

Programmes / formations proposant cette unité d'enseignement (UE)				
Intitulé du programme	Sigle	Credits	Prerequis	Acquis d'apprentissage
Master [120] in Management	GEST2M	5	-	